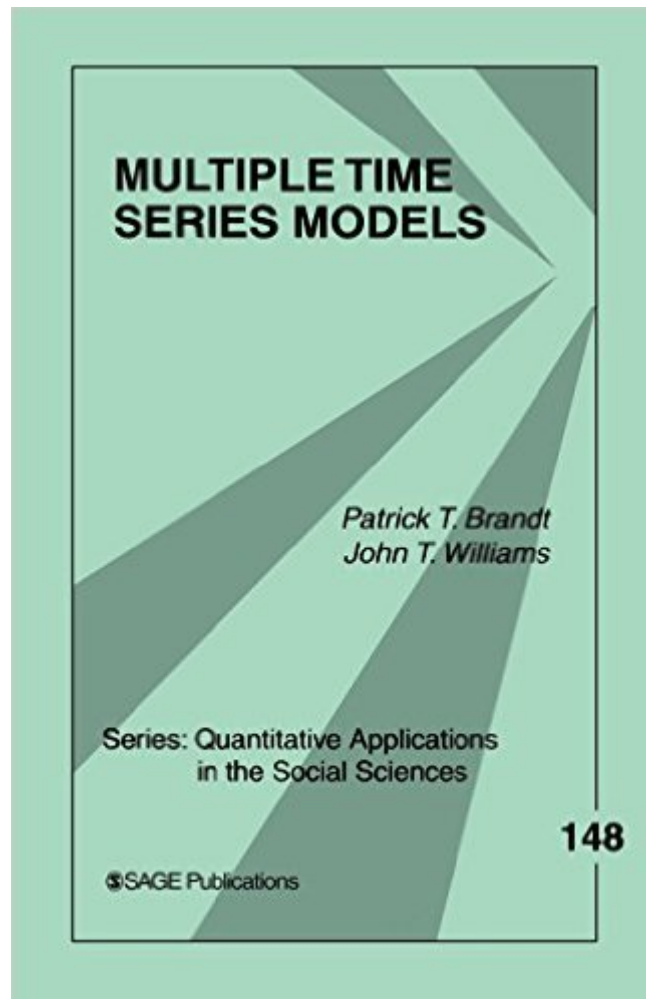


The book was found

Multiple Time Series Models (Quantitative Applications In The Social Sciences)



Synopsis

Multiple Time Series Models introduces researchers and students to the different approaches to modeling multivariate time series data including simultaneous equations, ARIMA, error correction models, and vector autoregression. Authors Patrick T. Brandt and John T. Williams focus on vector autoregression (VAR) models as a generalization of these other approaches and discuss specification, estimation, and inference using these models.

Book Information

Series: Quantitative Applications in the Social Sciences (Book 148)

Paperback: 120 pages

Publisher: SAGE Publications, Inc; 1 edition (September 21, 2006)

Language: English

ISBN-10: 1412906563

ISBN-13: 978-1412906562

Product Dimensions: 5.5 x 0.2 x 8.5 inches

Shipping Weight: 6.4 ounces (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #790,640 in Books (See Top 100 in Books) #91 in Books > Science & Math > Mathematics > Pure Mathematics > Set Theory #1350 in Books > Politics & Social Sciences > Social Sciences > Research #2069 in Books > Textbooks > Science & Mathematics > Mathematics > Statistics

[Download to continue reading...](#)

Multiple Time Series Models (Quantitative Applications in the Social Sciences) Hierarchical Linear Models: Applications and Data Analysis Methods (Advanced Quantitative Techniques in the Social Sciences) Matrix Algebra: An Introduction (Quantitative Applications in the Social Sciences) Applied Logistic Regression Analysis (Quantitative Applications in the Social Sciences) Social Security: Time for a Life of Leisure - The Guide of Secrets to Maximising Social Security Retirement Benefits and Planning Your Retirement (social ... disability, social security made simple) Multi-factor Models and Signal Processing Techniques: Application to Quantitative Finance Social Anxiety: Ultimate Guide to Overcoming Fear, Shyness, and Social Phobia to Achieve Success in All Social Situations (BONUS, Anxiety Relief, Social Anxiety Treatment) The Three Cultures: Natural Sciences, Social Sciences, and the Humanities in the 21st Century College Mathematics for Business, Economics, Life Sciences & Social Sciences (11th Edition) Finite Mathematics for Business, Economics, Life

Sciences, and Social Sciences (13th Edition) Calculus for Business, Economics, Life Sciences, and Social Sciences (13th Edition) Finite Mathematics for Business, Economics, Life Sciences and Social Sciences, Books a la Carte Edition (13th Edition) Molecular Modeling at the Atomic Scale: Methods and Applications in Quantitative Biology (Series in Computational Biophysics) Microsoft Excel 2013 Building Data Models with PowerPivot: Building Data Models with PowerPivot (Business Skills) The Easy Way to Host Multiple Websites on EC2: A complete step-by-step recipe for launching and hosting multiple websites on a single EC2 instance Multiple Sclerosis: Simple Changes to Help You Manage Your Multiple Sclerosis Deep Thoughts of Inner Self: What Is Multiple Personality Disorder, How to Tell if You Have Multiple Personality Disorder or Dissociative Identity Disorder, Introverts and Extraverts The Politics of Social Policy Change in Chile and Uruguay: Retrenchment versus Maintenance, 1973-1998 (Latin American Studies: Social Sciences and Law) Social Research Methods: Qualitative and Quantitative Approaches (7th Edition) Student Solutions Manual for Finite Mathematics with Applications In the Management, Natural and Social Sciences

[Dmca](#)